1. A valuation data analysis system comprising:

a valuation data mining system configured to extract valuation data from at least one of a plurality of publicly available listings of items for sale and a non-public database of previously sold items; and

a valuation data processing system configured to receive the valuation data, the data processing system configured to process the valuation data to identify relationships between similar items currently listed for sale and previously sold items.

2. The system of claim 1 further comprising a currently listed item for sale of interest to a potential buyer comparatively displayed with respect to valuation data based at least in part on the relationships identified by the valuation data processing system.

3. The system of claim 2 further comprising an auction web site, wherein the auction web site hosts auctions of interest to a potential bidder.

4. The system of claim 1, wherein the valuation data represent choices made by a potential buyer searching listed items for sale.

5. The system of claim 1, wherein the valuation data includes at least one of an opening bid, a closing bid, and a completed sale price.

6. The system of claim 1, wherein the valuation data includes an identification of a currently listed item for sale.

7. The system of claim 1, wherein the valuation data includes an identification of a previously sold item.

8. A method for a valuation data analysis system comprising the steps of:

identifying a set of item search parameters;

identifying a plurality of auction listings based on the item search parameters;

identifying valuation data for each of the identified plurality of auction listings; and

displaying a comparison of auction listings as a function of the set of item search parameters based on at least one of the identified valuation data for the identified plurality of auction listings.

9. The method of claim 8, wherein the comparison displayed is related to at least one of a minimum closing price, a maximum closing price, and an average closing price from similar auction listings.

10. The method of claim 8, wherein the comparison displayed is a graphic bell curve of closing prices from similar auction listings.

11. The method of claim 8 further comprising the step of permitting a potential buyer to place a bid on an item offered at auction based on at least one of the identified valuation data.

12. The method of claim 8 further comprising the step of displaying the identified plurality of auction listings, wherein the valuation data for each of the plurality of auction listings has a different set of values than any other of the auction listings.

13. The method of claim 8, wherein the plurality of auction listings are listed on a plurality of different on-line auction sites.

14. The method of claim 8, wherein the item search parameters result in displayed valuation data including identification data of at least one of a prior seller, a current seller, a prior purchaser, a prior bidder, and a current bidder.

15. A method for a valuation data analysis system comprising the steps of:

identifying a listed item open for bidding at auction;

identifying a plurality of auction listings for items similar to the item open for bidding;

mining valuation data from the identified auction listings; and

identifying relationships between the listed item open for bidding and closing prices for similar items, and the mined valuation data from the identified auction listings.

16. The method of claim 15 further comprising the step of displaying valuation data in at least one of text and graphic format for comparison and evaluation by a potential bidder.

17. The method of claim 16 further comprising the step of automated mining of valuation data from new auction listings.

18. The method of claim 17 further comprising the step of refining the identified relationships based at least on the mined valuation data from new auction listings.

19. The method of claim 15, wherein the mined valuation data includes identification data of at least one of a prior seller, a current seller, a prior purchaser, a prior bidder, and a current bidder.

20. A method for a valuation data analysis system comprising the steps of:

identifying an item to be purchased;

identifying a plurality of marketplaces selling items similar to the identified item;

selecting a marketplace based on at least one of current sales of items similar to the identified item in the marketplace, bidding activity related to items similar to the identified item, comparison of quality characteristics related to items similar to the identified item, and comparison of sale completion data related to purchasers of items similar to the identified item;

collecting data for items similar to the identified item offered in the identified marketplaces;

analyzing the data to determine supply and demand; and

based on at least the determined supply and demand, determining a relative purchase price for the identified item in the marketplace.

21. The method of claim 20, wherein the marketplace is an on-line auction marketplace.

22. The method of claim 21, wherein the on-line auction marketplace is selected based on the number of listings for items similar to the identified item.

23. The method of claim 20 further comprising the step of analyzing the collected data to identify if sufficient data is available for a statistically meaningful comparison with the identified item.

24. The method of claim 20 further comprising the step of analyzing the collected data to identify related items similar to the identified item, where the related items have quality characteristics different than quality characteristics associated with the identified item.

25. The method of claim 20, wherein the collected item data includes identification data of at least one of a prior seller, a current seller, a prior purchaser, a prior bidder, and a current bidder.